

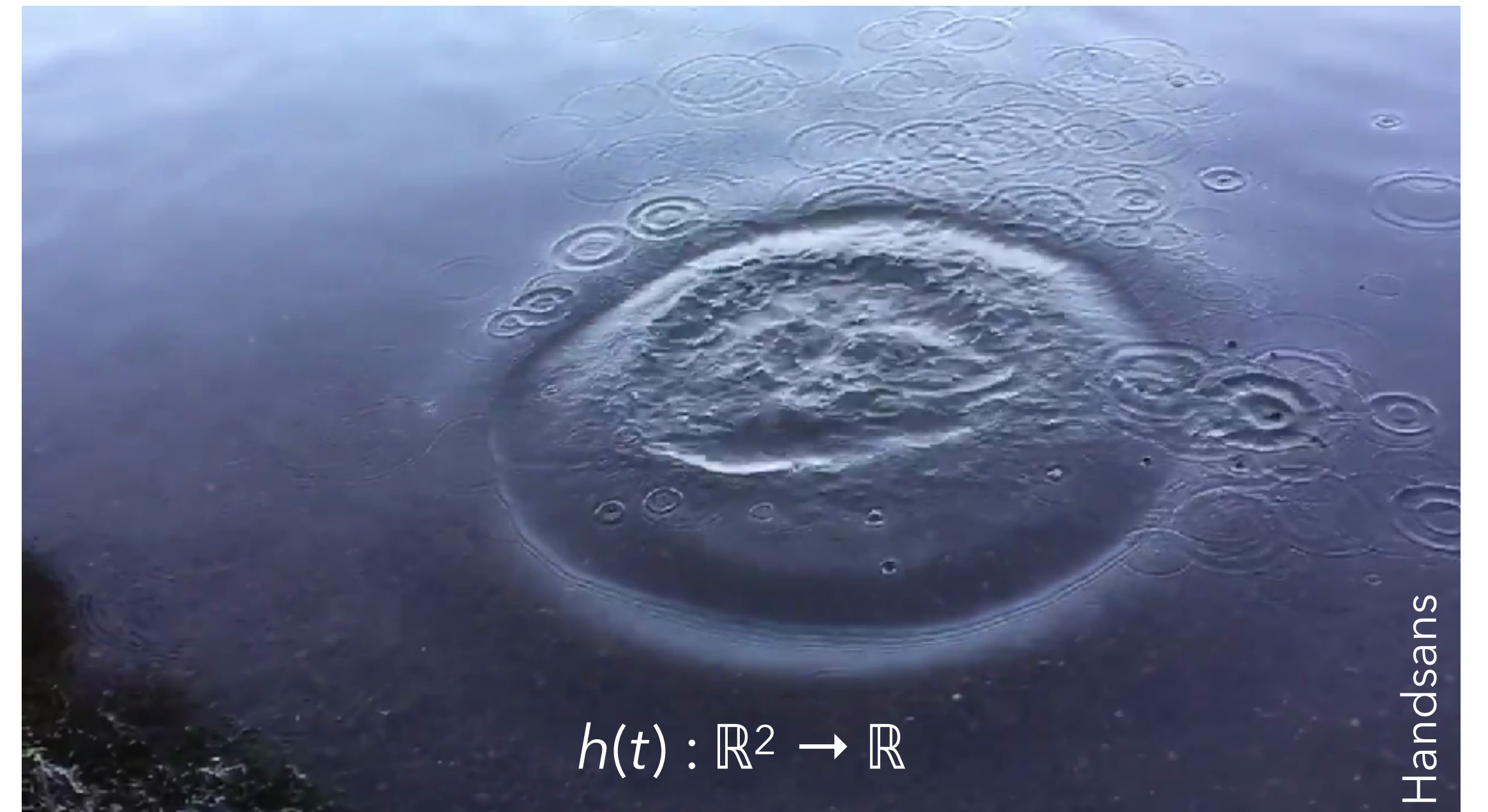
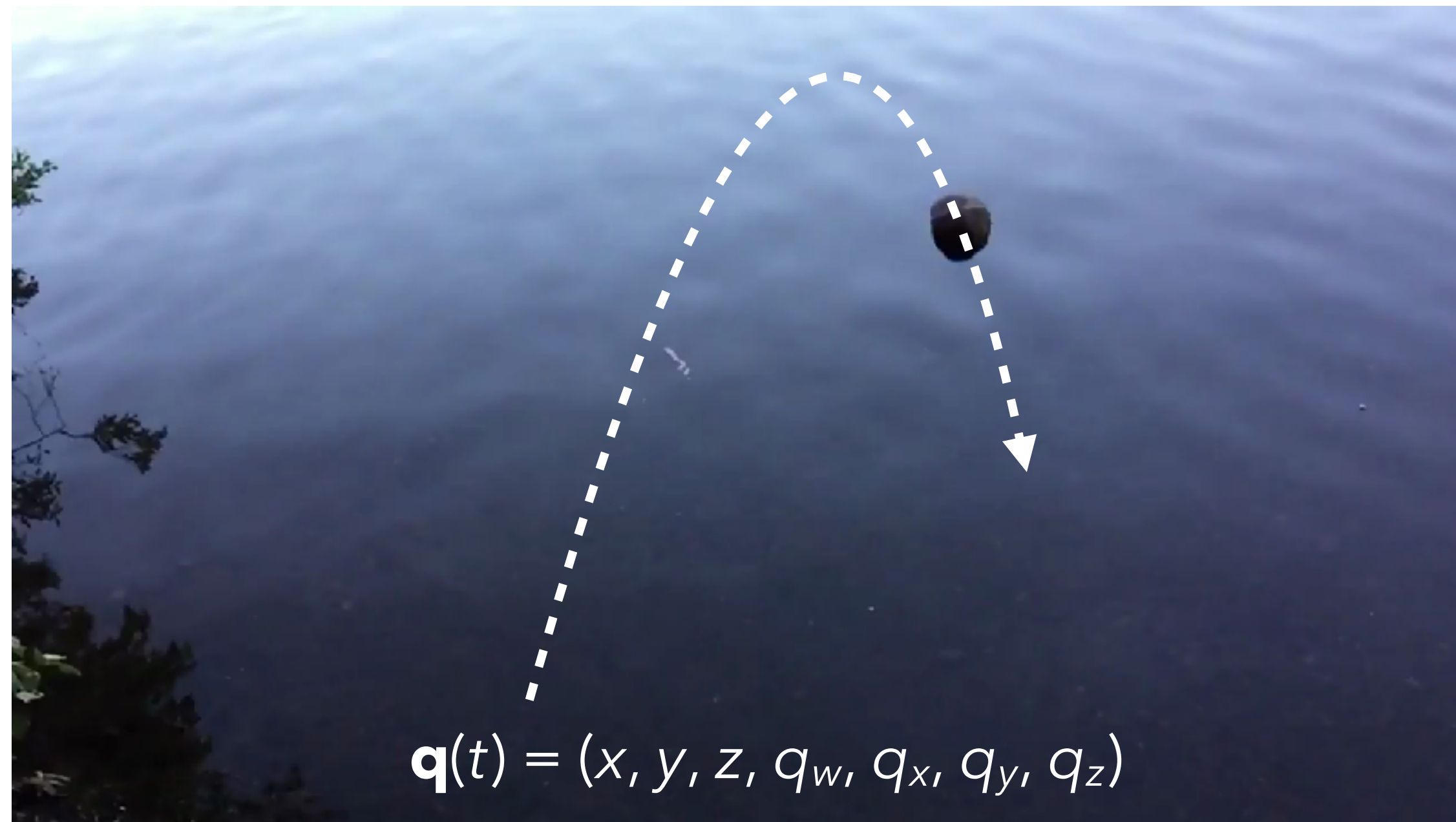


COL781: Computer Graphics

36. Continuum Models

So far, we know how to simulate discrete systems of particles and rigid bodies.

But lots of things in real life are not discrete:





$$z = h(t, x, y)$$

Equation of motion will be **partial differential equations**: temporal derivatives are given in terms of spatial derivatives, e.g.

$$\frac{\partial^2 h}{\partial t^2} = c \left(\frac{\partial^2 h}{\partial x^2} + \frac{\partial^2 h}{\partial y^2} \right)$$

Liquids



<https://www.youtube.com/watch?v=jVxYuPeqOPI>

Smoke



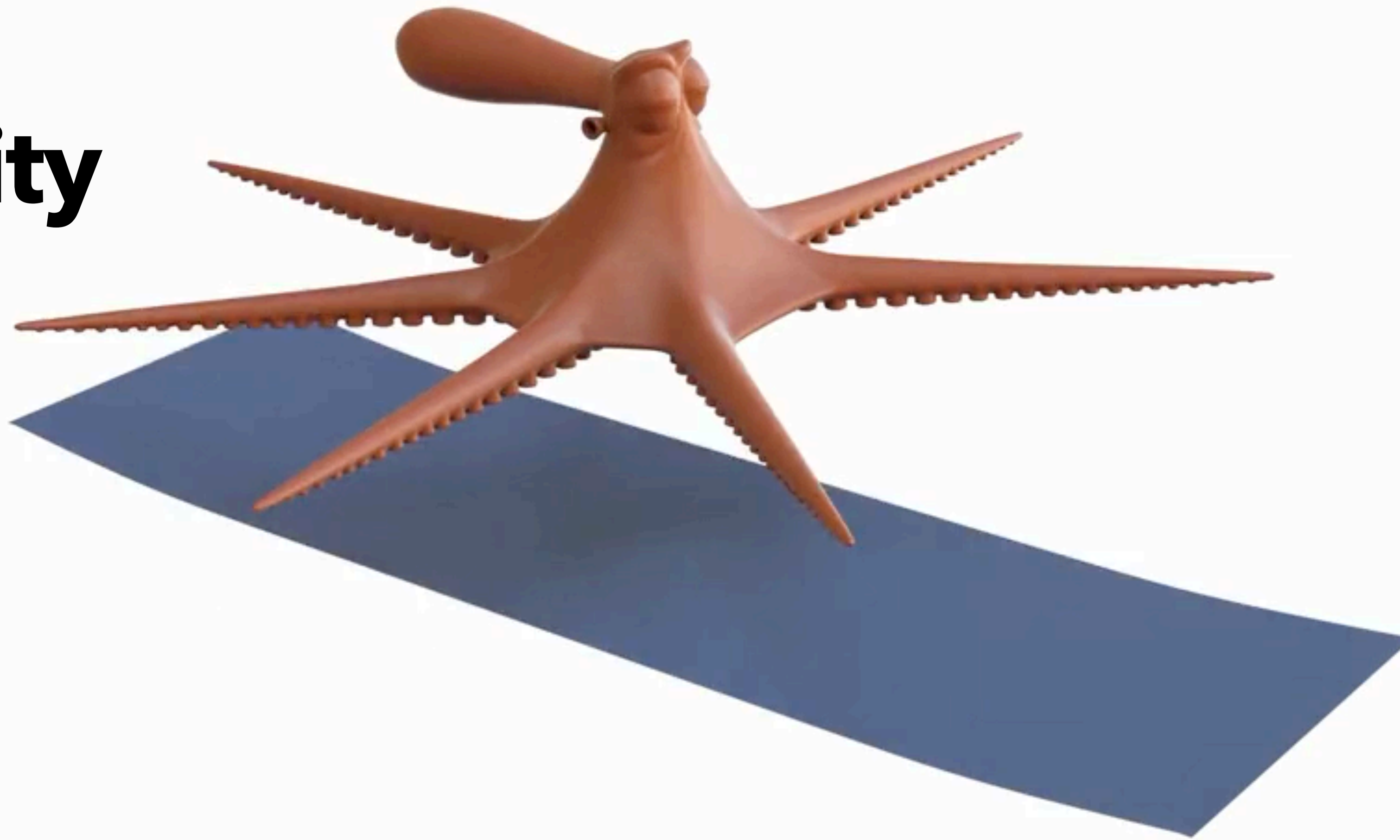
[https://research.nvidia.com/publication/
2008-07_low-viscosity-flow-simulations-animation](https://research.nvidia.com/publication/2008-07_low-viscosity-flow-simulations-animation)

Cloth



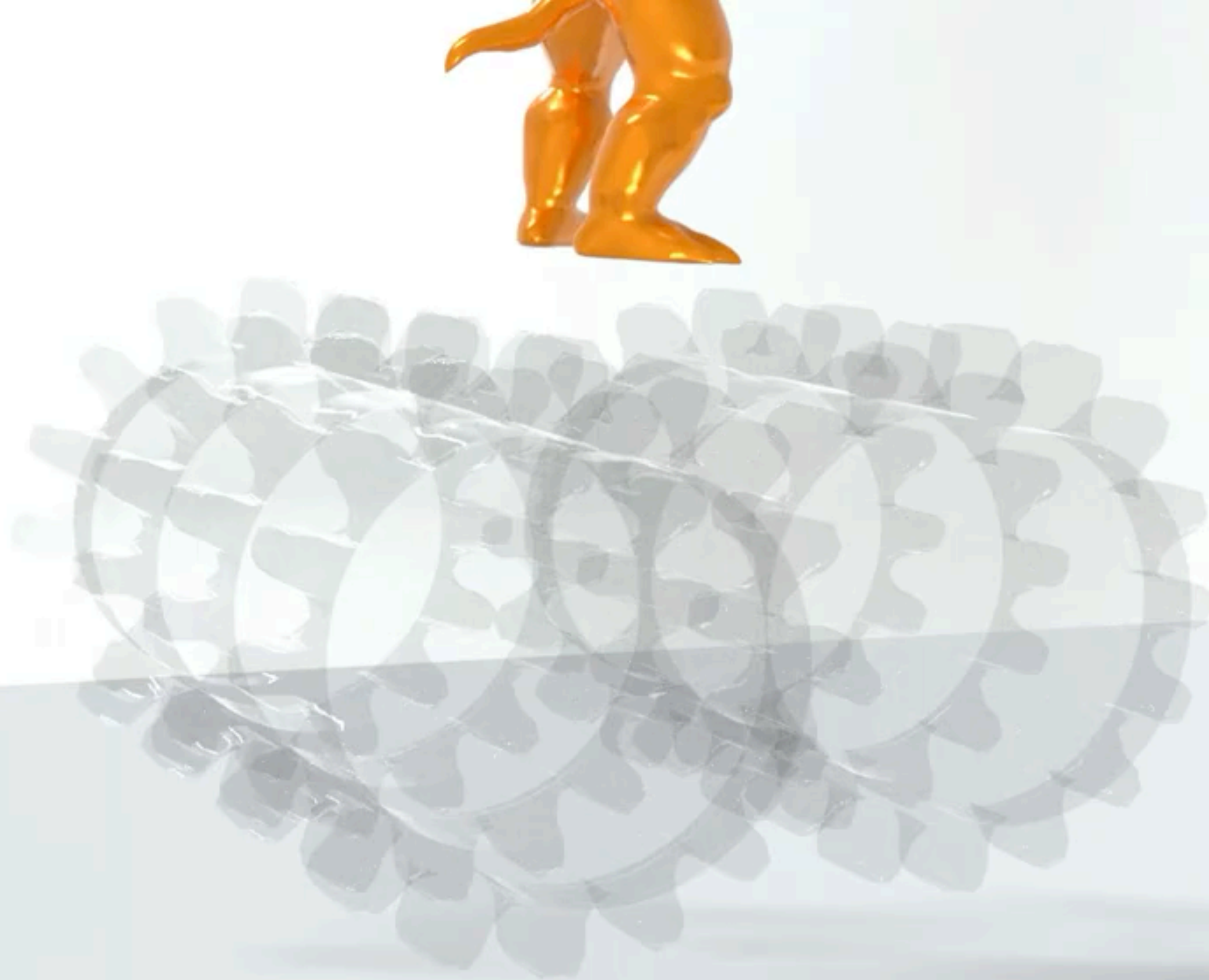
<https://www.youtube.com/watch?v=TH5g8TuKlkk>

Elasticity



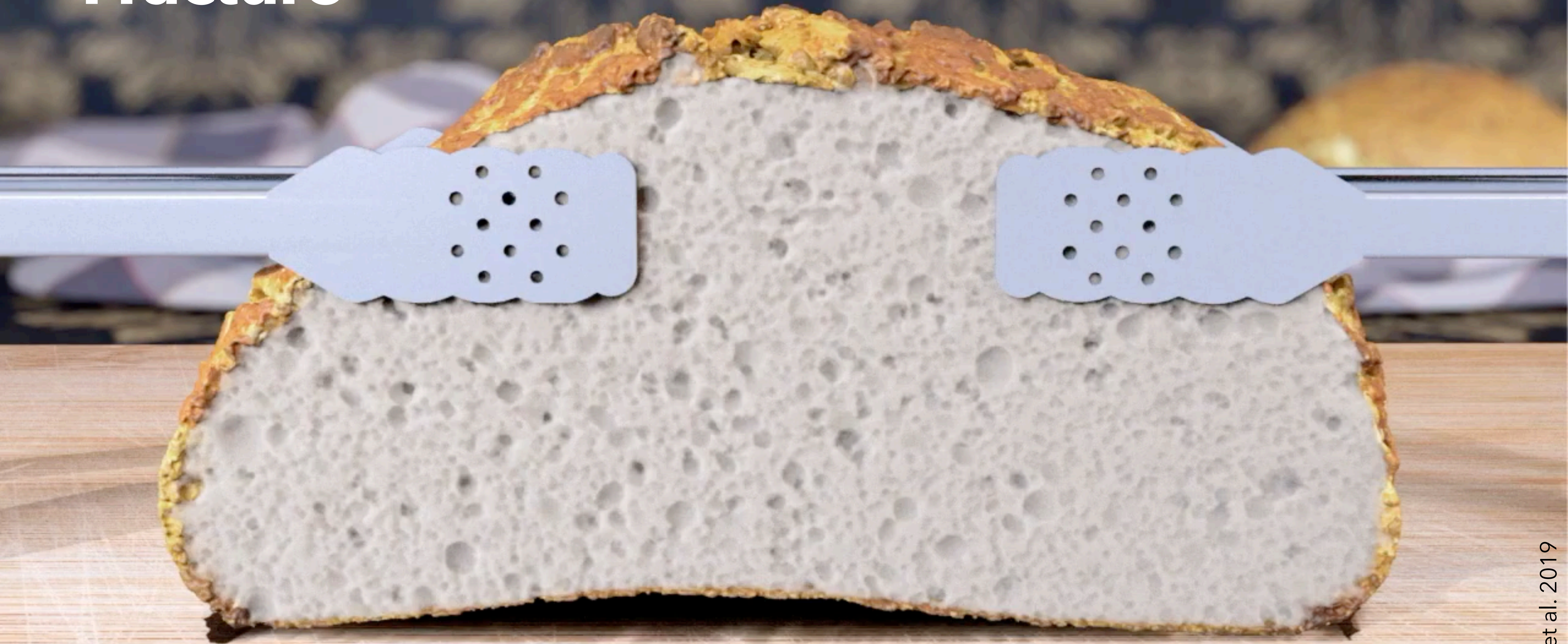
<https://vimeo.com/333798247>

Plasticity



<https://www.youtube.com/watch?v=YvvoSu8NK3A>

Fracture



<https://www.youtube.com/watch?v=INri-x2nK7o>

Snow



<https://vimeo.com/160322962>

©Disney

Stomakhin et al. 2013

Partial differential equations

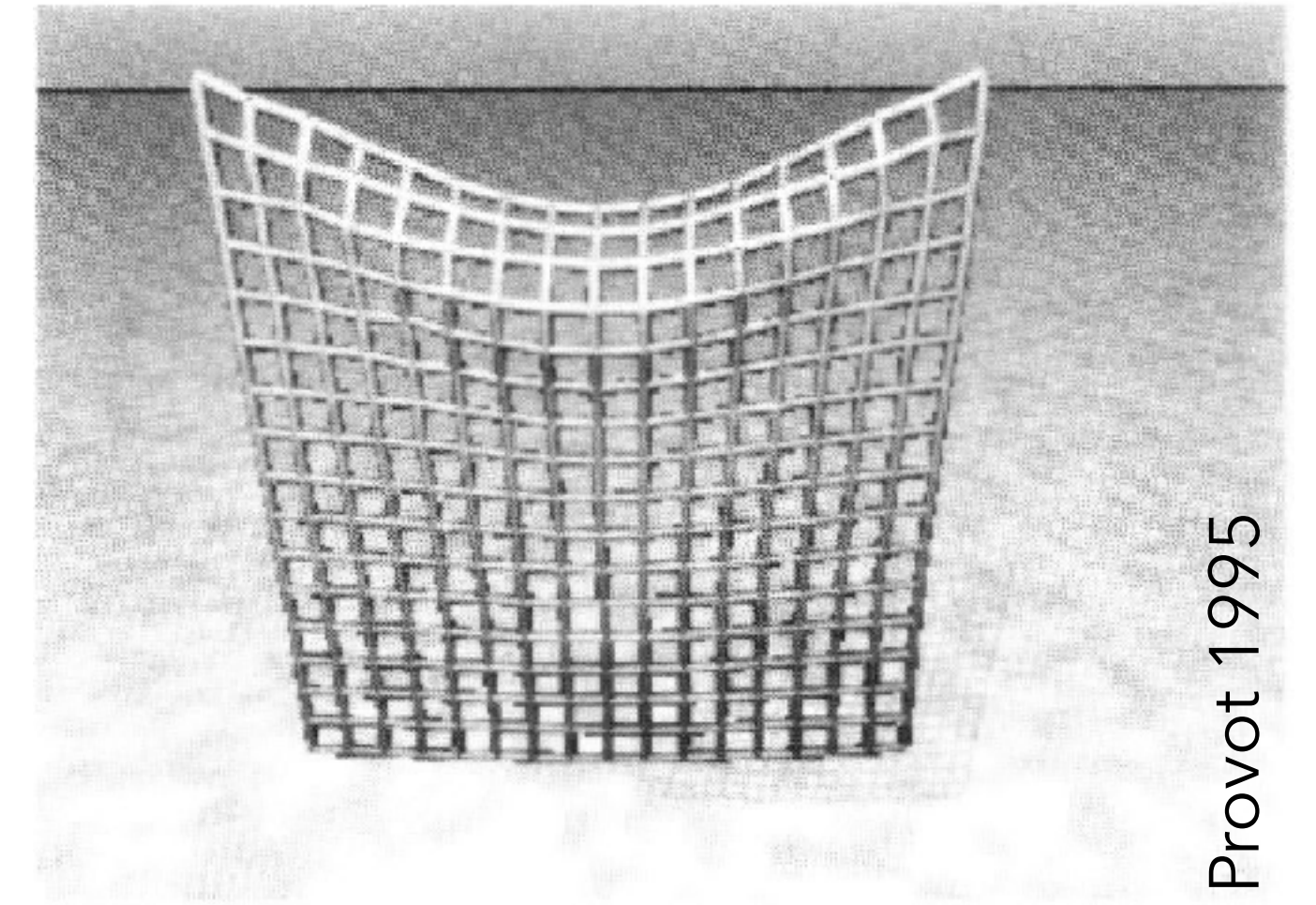
In a mass-spring system, acceleration of particle depends on state of adjacent particles:

$$\ddot{\mathbf{x}}_i = \mathbf{f}(\dots, \mathbf{x}_{i,j} - \mathbf{x}_{i-1,j}, \dots, \mathbf{x}_{i,j+1} - \mathbf{x}_{i,j}, \dots)$$

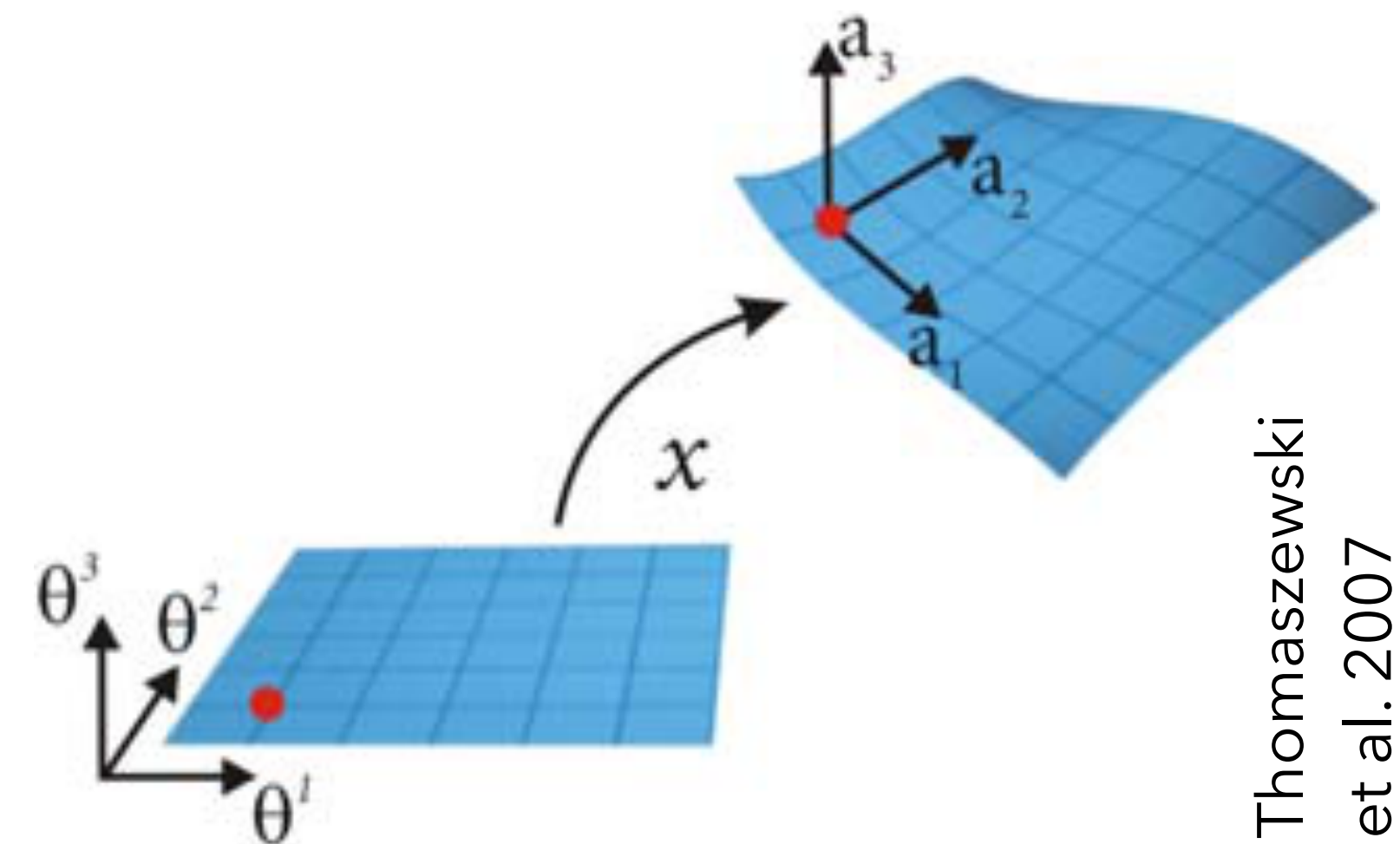
Instead of discrete particles, what if we have a continuous function $\mathbf{x}(u, v)$?

$$\mathbf{x}_{i,j} - \mathbf{x}_{i-1,j}, \dots \rightarrow \frac{\partial \mathbf{x}}{\partial u}, \frac{\partial \mathbf{x}}{\partial v}$$

$$\frac{\partial^2 \mathbf{x}}{\partial t^2} = \mathbf{f} \left(\dots, \frac{\partial \mathbf{x}}{\partial u}, \dots, \frac{\partial \mathbf{x}}{\partial v}, \dots \right)$$



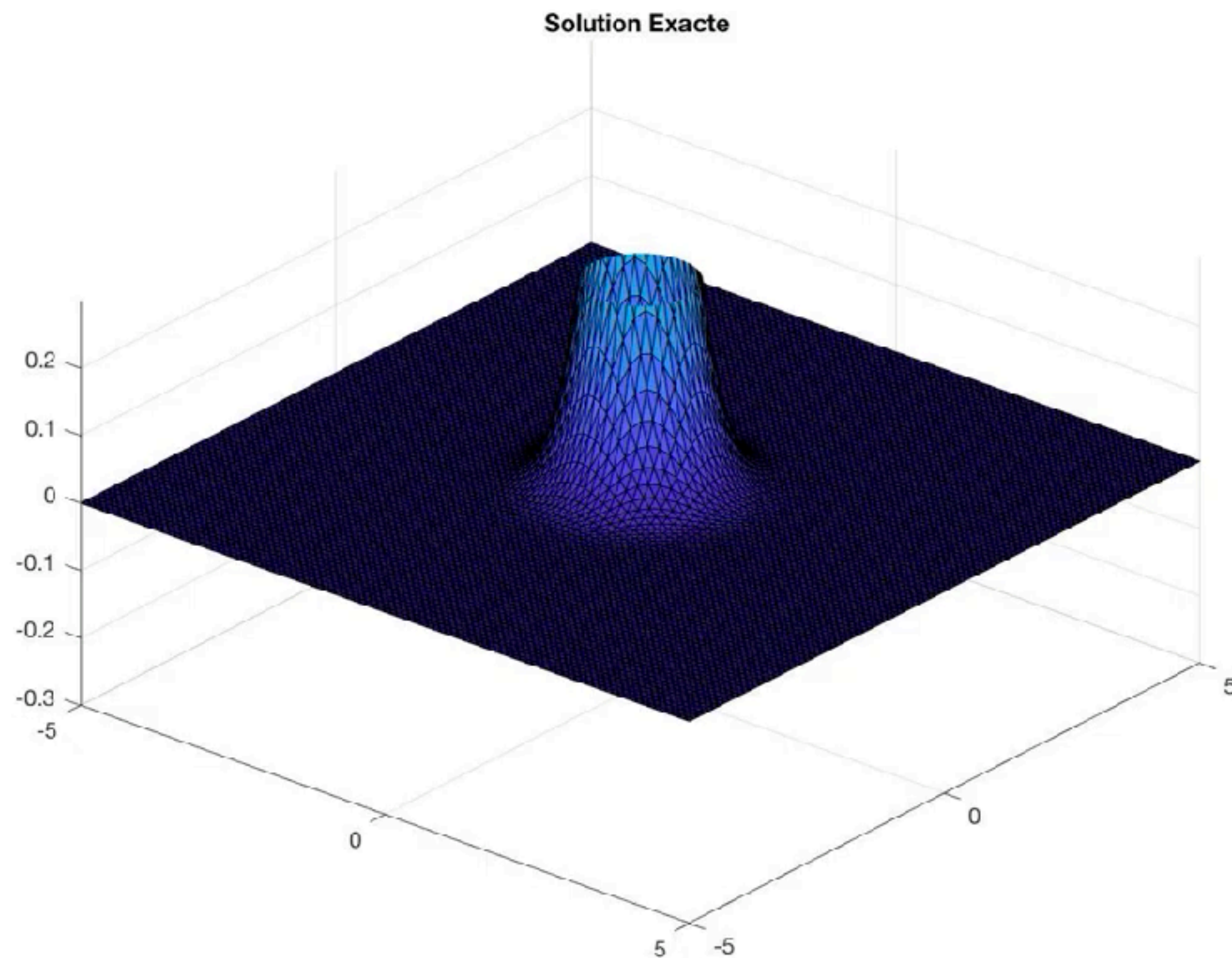
Provot 1995



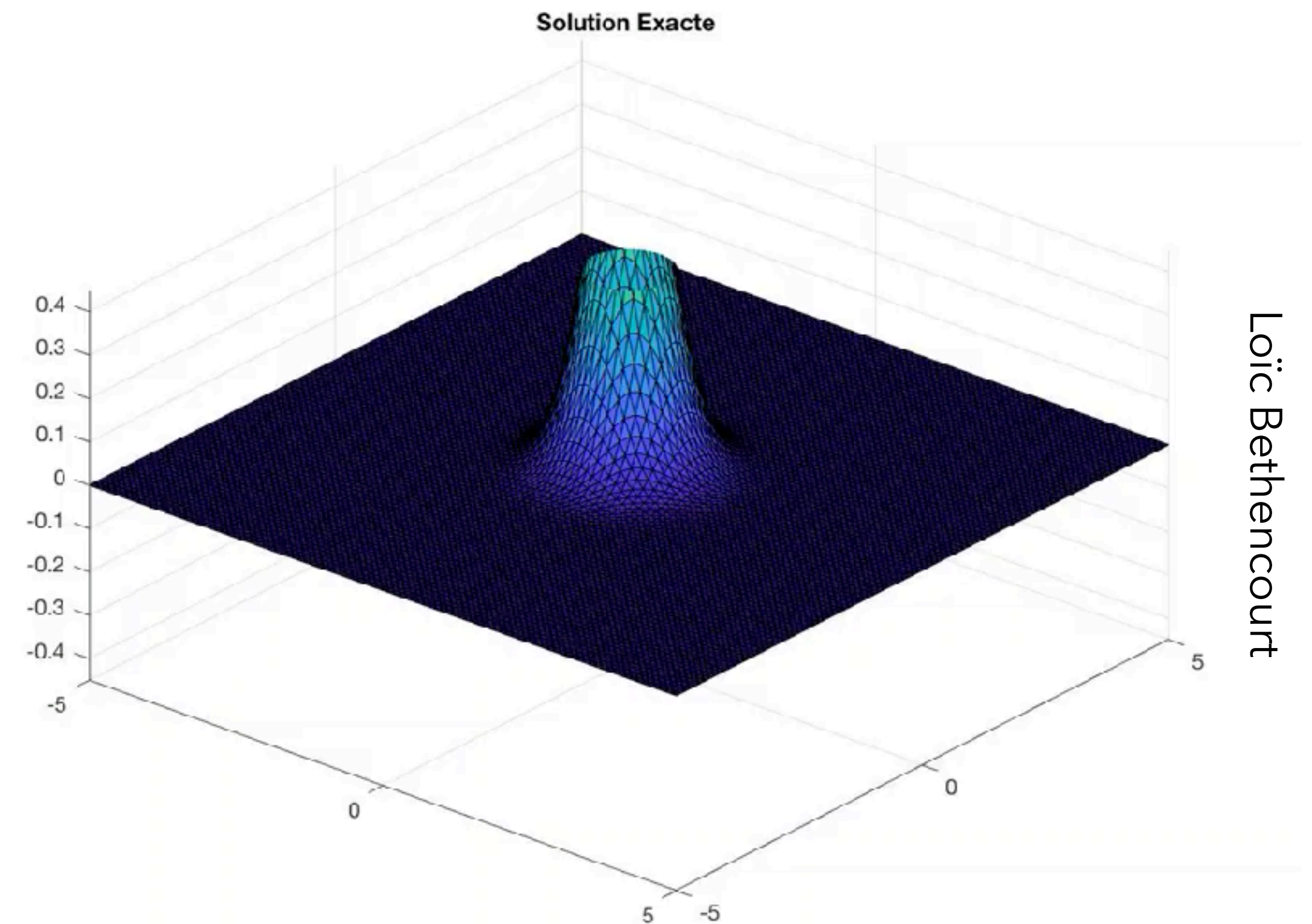
Thomaszewski et al. 2007

We also need to specify **boundary conditions**:
What happens at the ends of the domain where we can't evaluate $\partial u/\partial x$ etc.?

Dirichlet BC: $u = \text{specified}$



Neumann BC: $(\nabla u)_\perp = \text{specified}$



Loïc Bethencourt

<https://www.youtube.com/watch?v=-chMgHvZxH0>

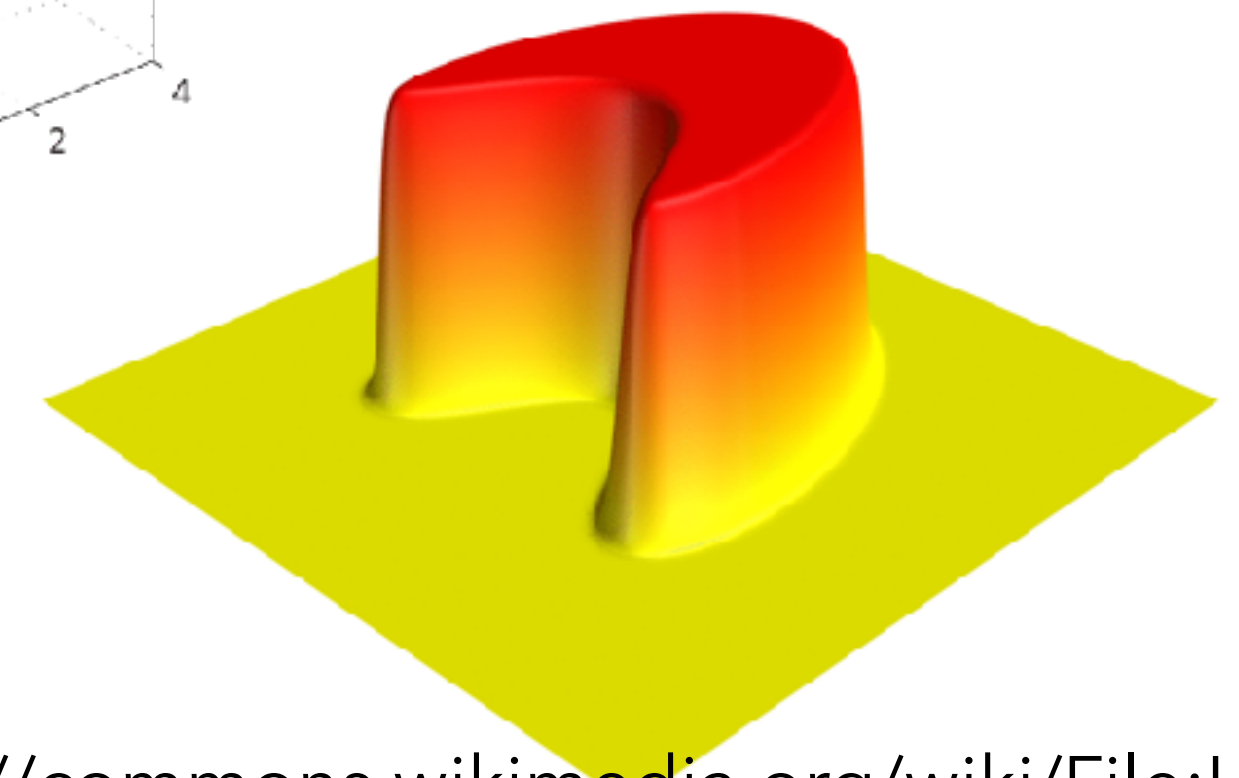
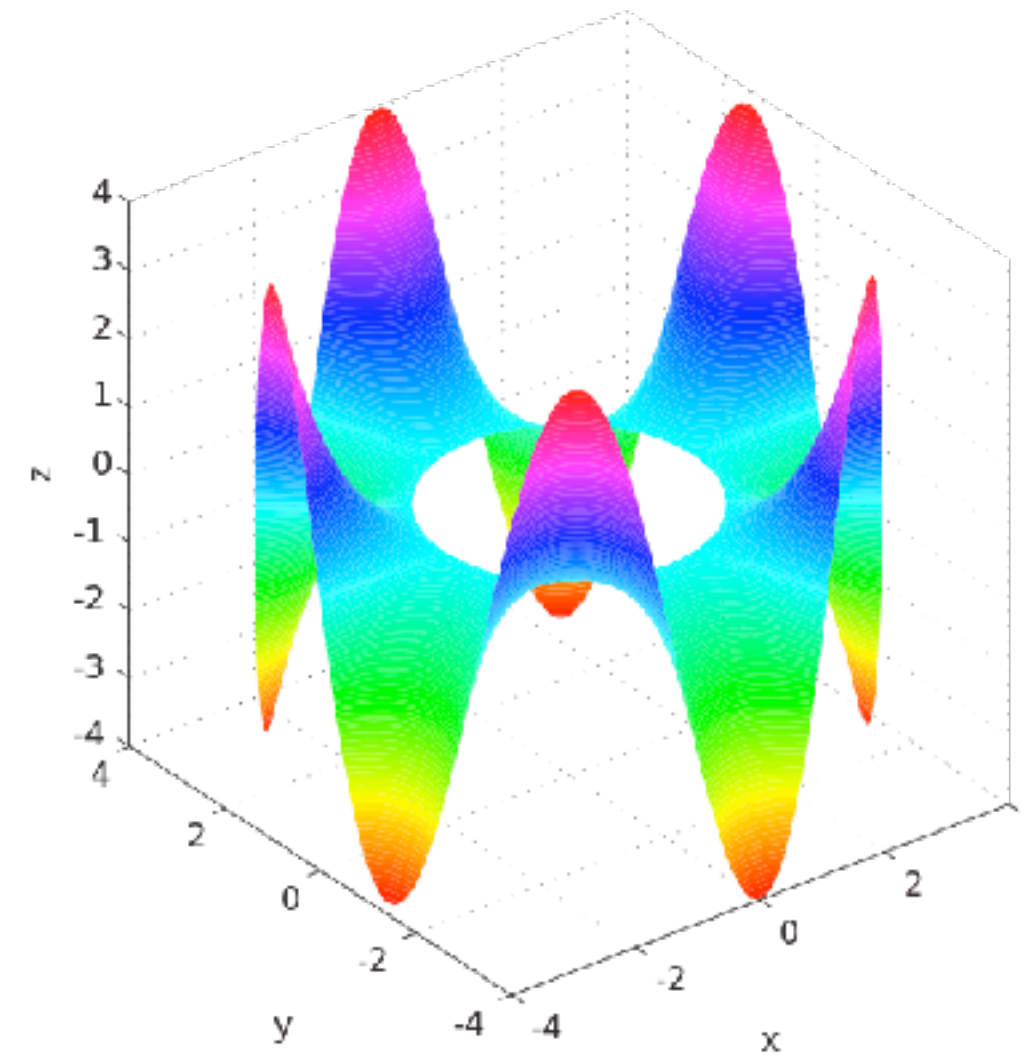
<https://www.youtube.com/watch?v=1hsj10dOgt0>

Let's understand a few prototypical PDEs:

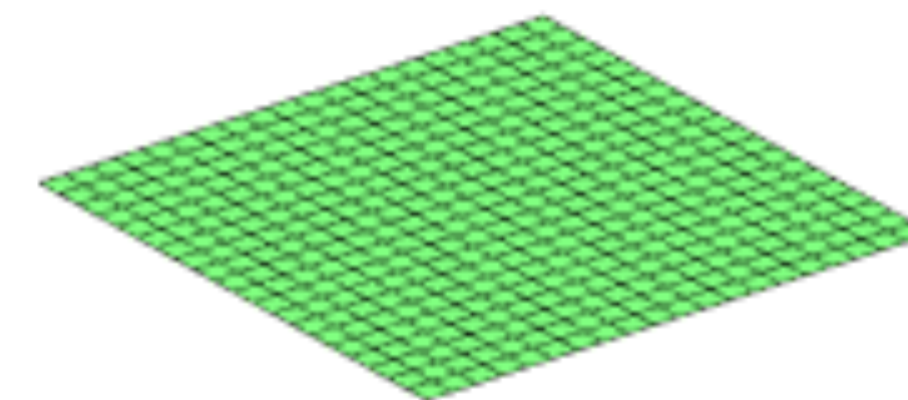
- Laplace equation: $\nabla^2 u = 0$
- Heat equation: $\dot{u} = \nabla^2 u$
- Wave equation: $\ddot{u} = \nabla^2 u$

where $\nabla^2 u$ is the **Laplacian** $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \left[+ \frac{\partial^2 u}{\partial z^2} \right]$

\approx "is the average value in your neighbourhood larger than your value"



<https://commons.wikimedia.org/wiki/File:Heat.gif>

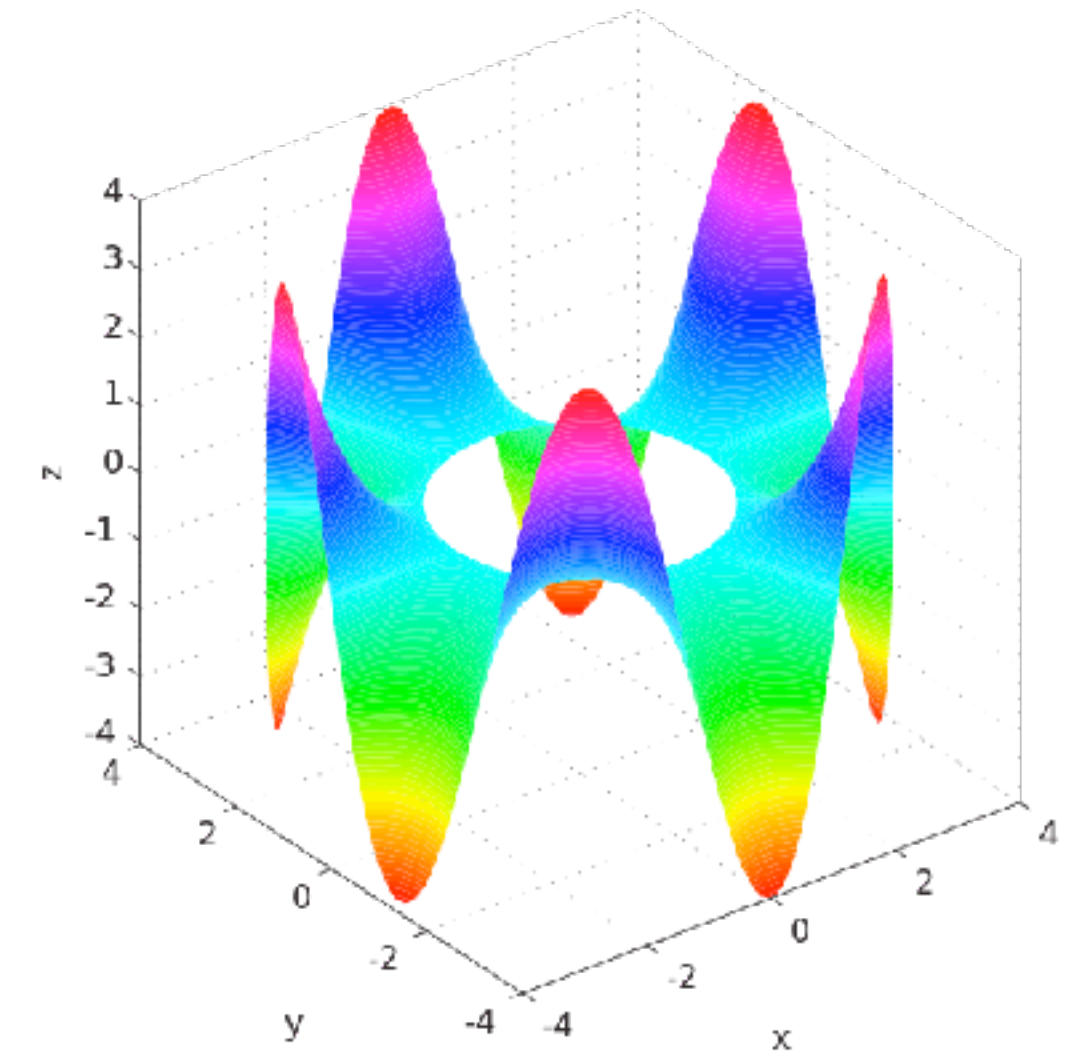


https://commons.wikimedia.org/wiki/File:2D_Wave_Function_resize.gif

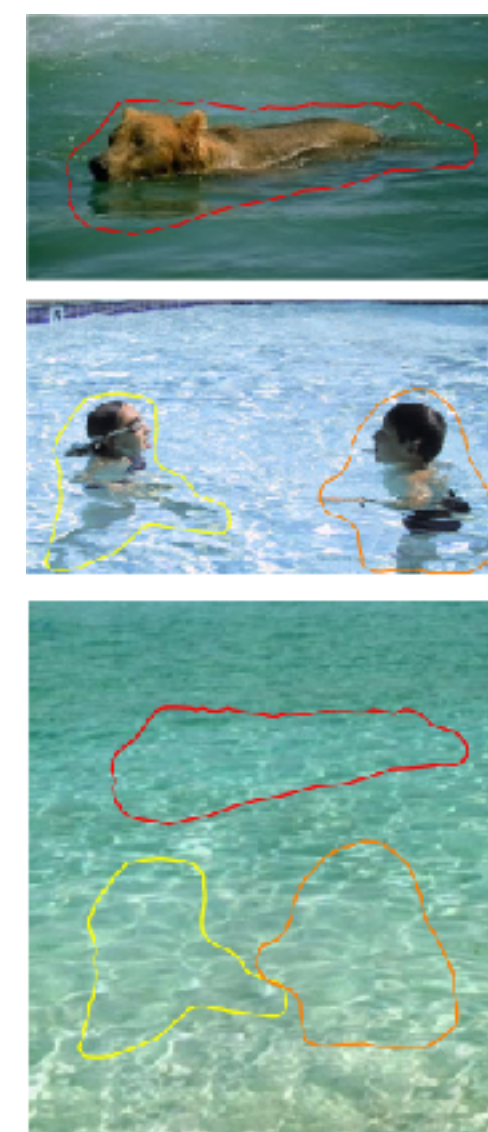
Laplace equation: $\nabla^2 u = 0$

“Every point should be equal to the average in its neighbourhood”

$\Rightarrow u$ should be as smooth as possible given the boundary conditions



Diffusion curves



sources/destinations



cloning



seamless cloning

Poisson image editing



<https://vimeo.com/245424174>

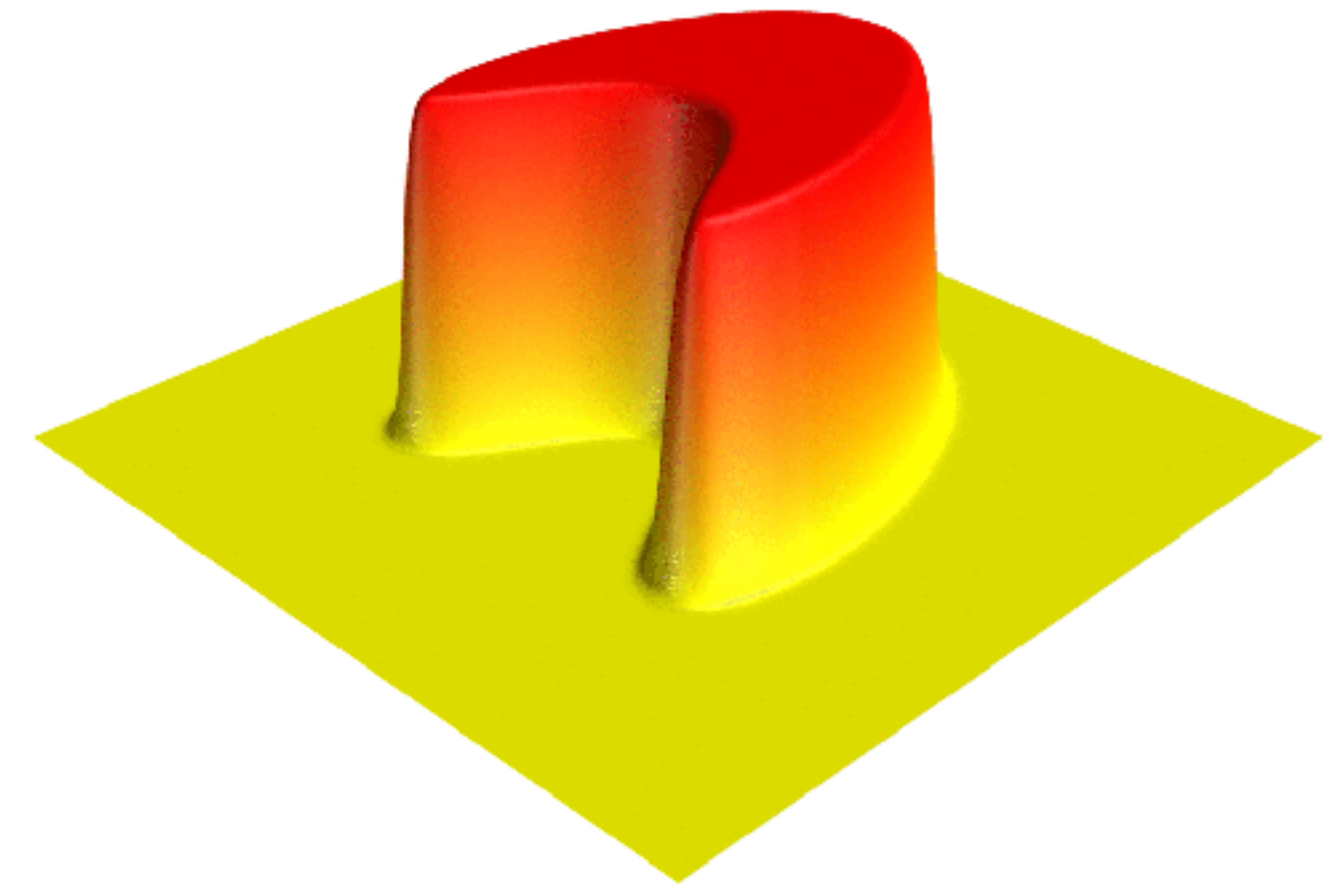
Heat equation: $\dot{u} = \nabla^2 u$

“Every point should **drift towards** the average in its neighbourhood”

Describes quantities getting smoothed out over time, e.g.

- Temperature
- Velocities
- Smoke density

Approaches solution of Laplace equation as $t \rightarrow \infty$



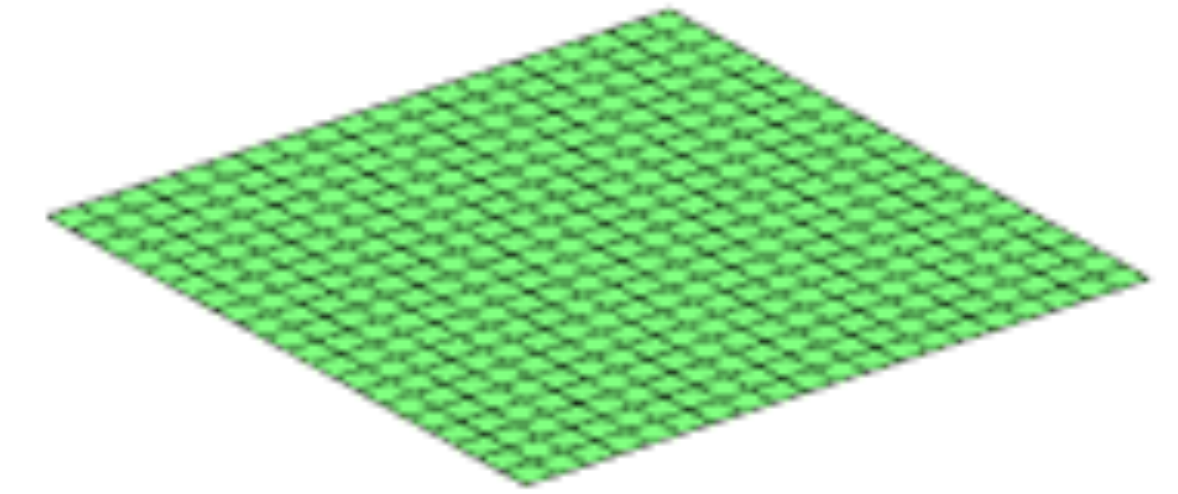
<https://www.youtube.com/watch?v=f4H7dzFxmVw>

Wave equation: $\ddot{u} = \nabla^2 u$

“Every point experiences a **force** pulling it towards the average in its neighbourhood”

Restoring force \Rightarrow oscillations!

- Water waves, but also
- Elastic solids
- Cloth, hair, etc.

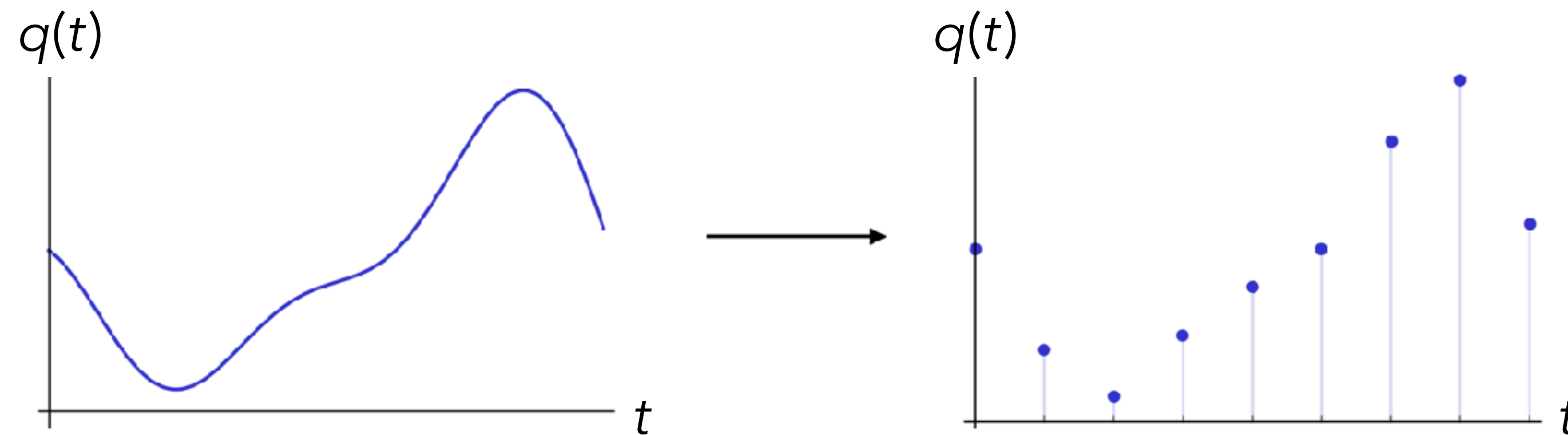


<https://www.youtube.com/watch?v=2ZhRNoIbf0g>

So, **how do we solve a PDE?** Let's see how we solved ODEs before:

$$\frac{dq(t)}{dt} = f(t, q(t))$$

Discretize! $q(t)$ is a smooth function of time \rightarrow q is known at discrete instants t_0, t_1, t_2, \dots

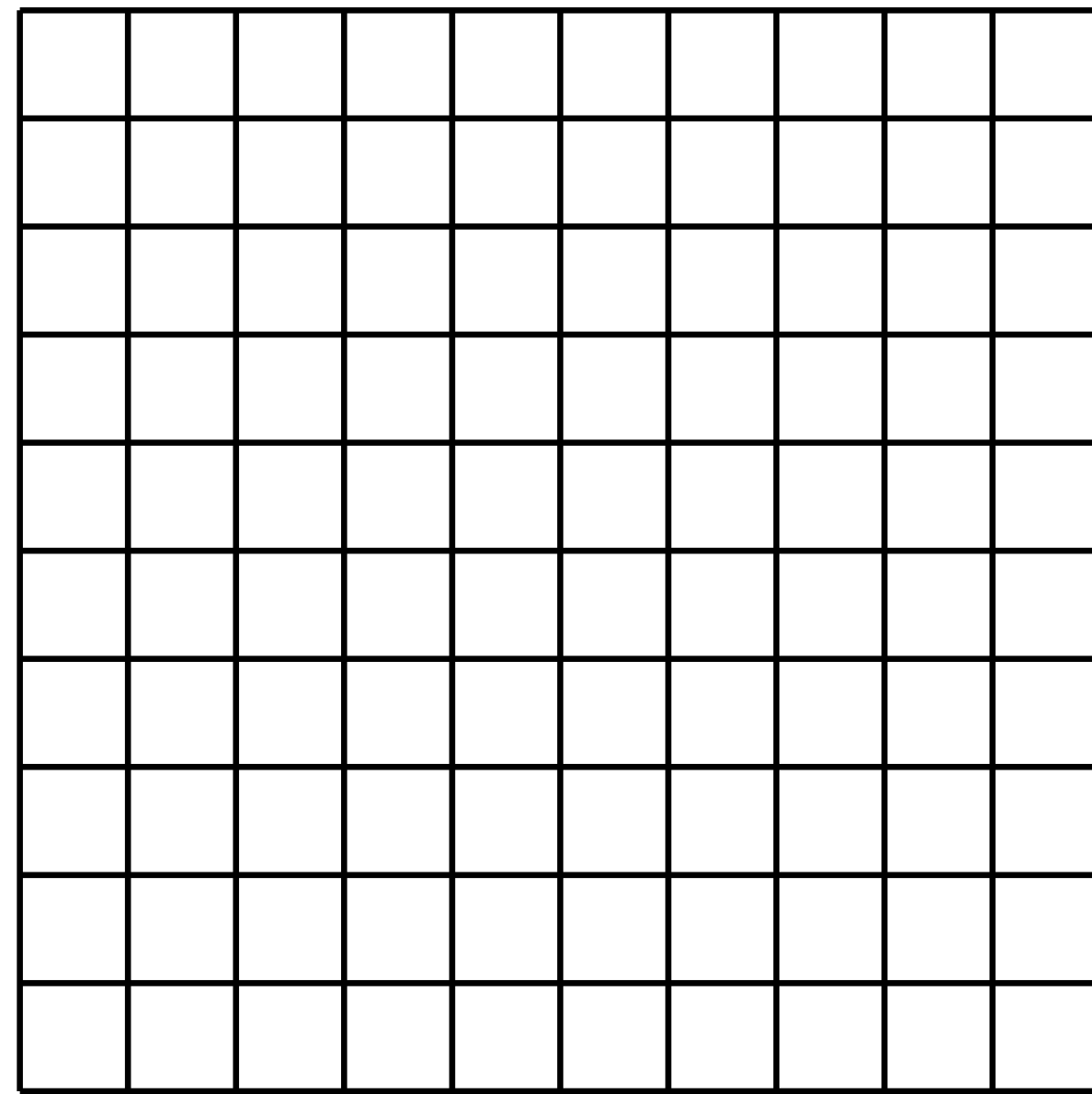


Approximate derivatives from known samples, e.g.:

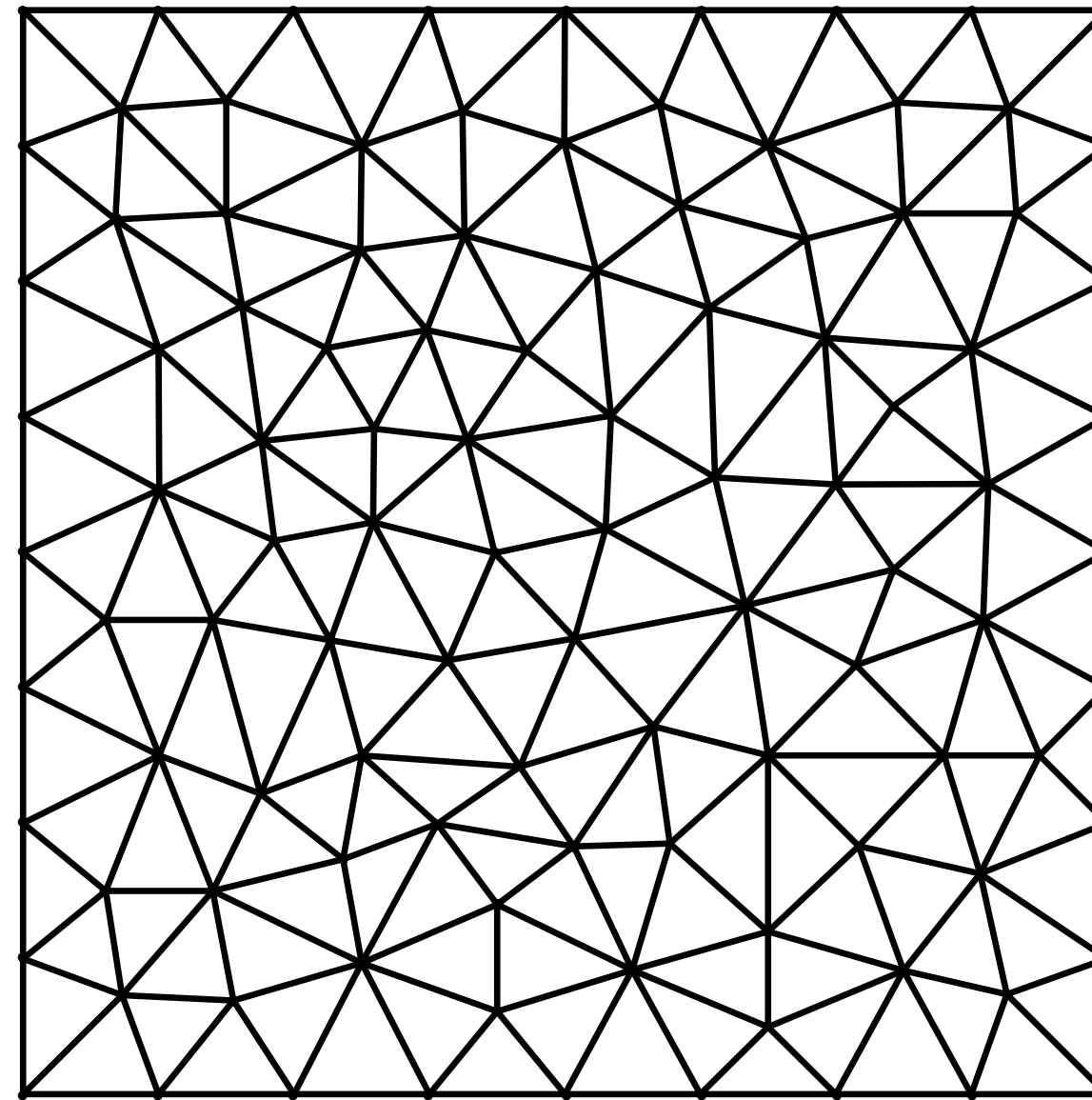
$$\frac{dq}{dt}(t_n) \approx \frac{q_{n+1} - q_n}{\Delta t}$$

Spatial discretizations

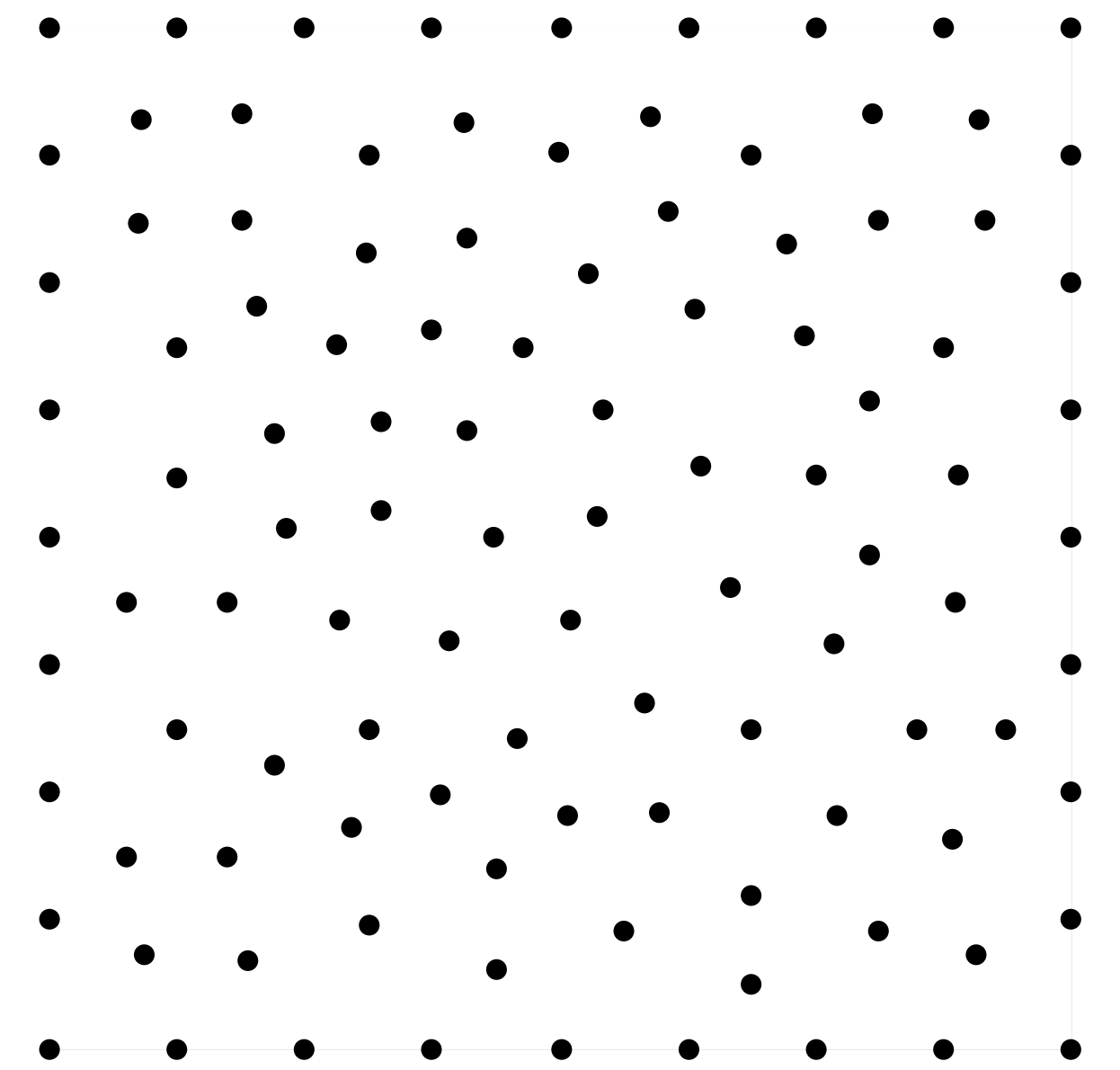
If $u(t, x, y)$ is a function of both time and space, we need to discretize space as well.



Grids



Meshes



Particles

Easier computation ←—————→ More flexibility

Approximating derivatives on grids is easy: **finite differences**

$$\frac{\partial u}{\partial x} \approx \frac{u_{i+1,j} - u_{i,j}}{\Delta x} \text{ or } \frac{u_{i,j} - u_{i-1,j}}{\Delta x} \text{ or even } \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) \approx \frac{u_{i-1,j} - 2u_{i,j} + u_{i+1,j}}{\Delta x^2}$$

So the Laplacian becomes

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \approx \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} - 4u_{i,j}}{\Delta x^2}$$

		⋮		
		$u_{i,j+1}$		
⋯	$u_{i-1,j}$	$u_{i,j}$	$u_{i+1,j}$	⋯
		$u_{i,j-1}$		
		⋮		

		1	
1	-4	1	
		1	

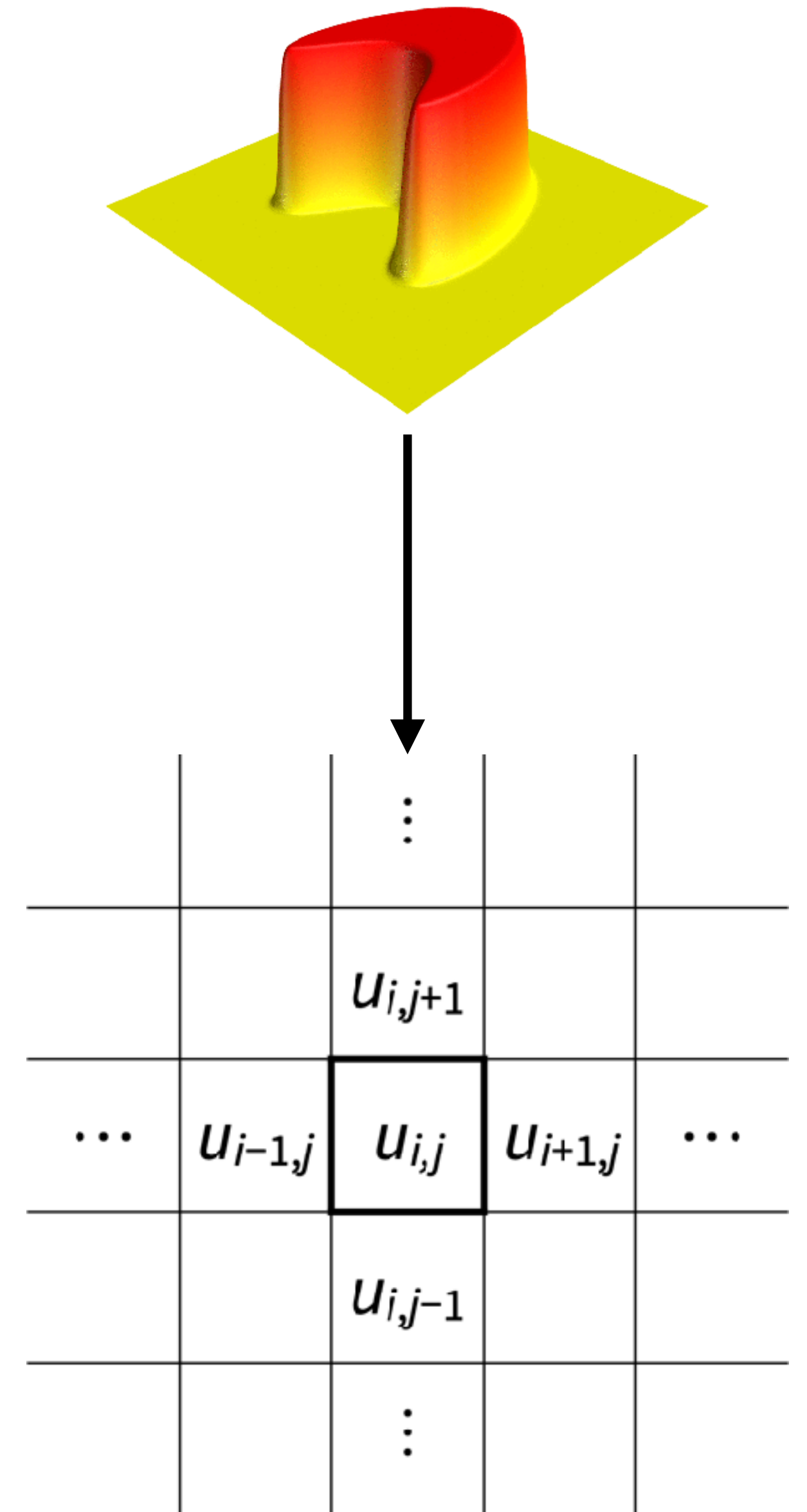
Let's apply this to the heat equation, $\dot{u} = \nabla^2 u$.

$$\dot{u}_{i,j} = \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} - 4u_{i,j}}{\Delta x^2}$$

Now this is just an n^2 -dimensional ODE!

Apply your favourite time integration method. Just be careful about stability...

Question: At grid edges ($i = 0$, etc.), the Laplacian formula will try to access out-of-range values. What should you do?



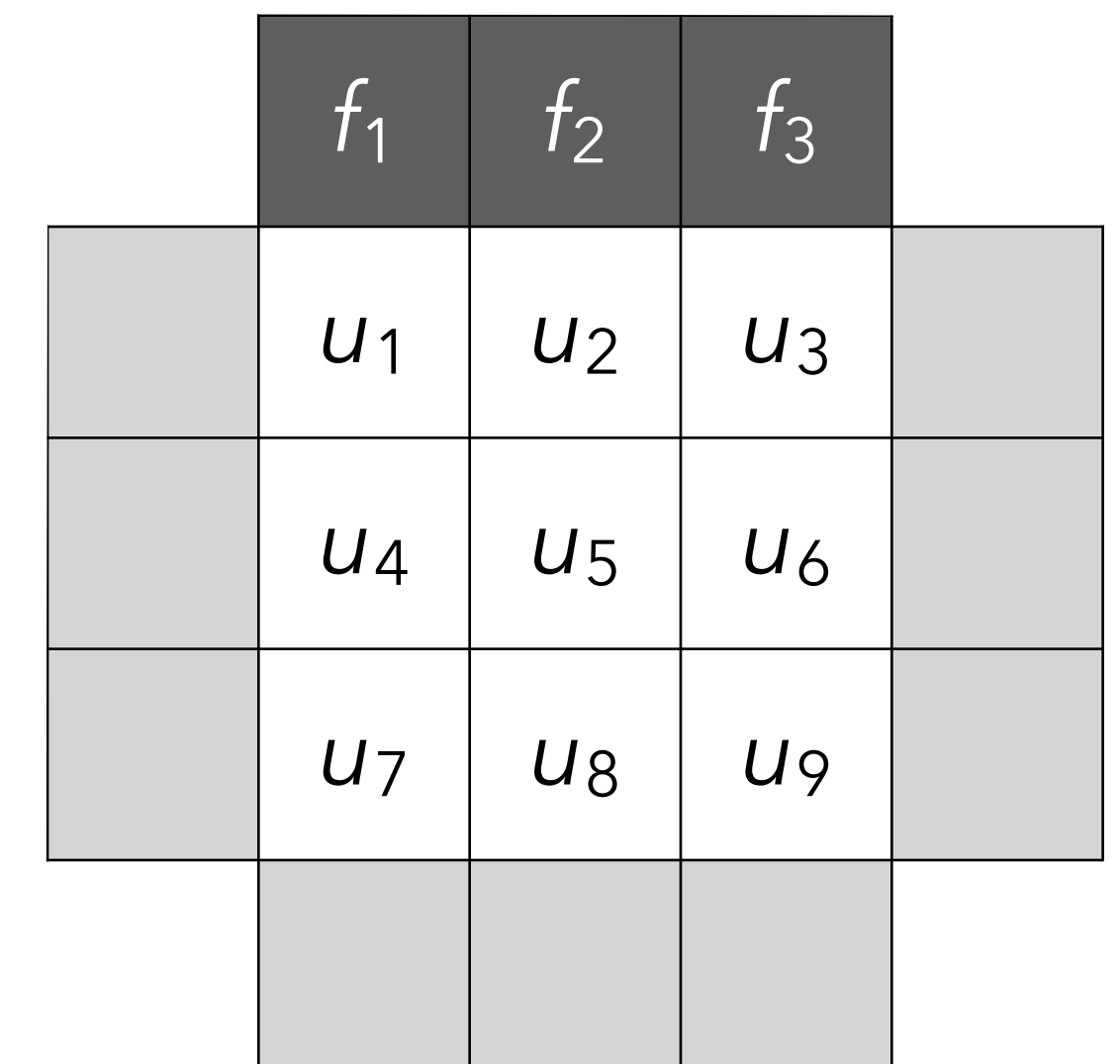
How about implicit integration?

$$\frac{u_{i,j}^{n+1} - u_{i,j}^n}{\Delta t} = \frac{u_{i-1,j}^{n+1} + u_{i+1,j}^{n+1} + u_{i,j-1}^{n+1} + u_{i,j+1}^{n+1} - 4u_{i,j}^{n+1}}{\Delta x^2}$$

$$\left(4 + \frac{\Delta x^2}{\Delta t}\right) u_{i,j}^{n+1} - u_{i-1,j}^{n+1} - u_{i+1,j}^{n+1} - u_{i,j-1}^{n+1} - u_{i,j+1}^{n+1} = \frac{\Delta x^2}{\Delta t} u_{i,j}^n$$

$$\begin{bmatrix} 3 + \frac{\Delta x^2}{\Delta t} & -1 & 0 & -1 & 0 & 0 & 0 & 0 & 0 \\ -1 & 4 + \frac{\Delta x^2}{\Delta t} & -1 & 0 & -1 & 0 & 0 & 0 & 0 \\ 0 & -1 & 3 + \frac{\Delta x^2}{\Delta t} & 0 & 0 & -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 3 + \frac{\Delta x^2}{\Delta t} & -1 & 0 & -1 & 0 & 0 \\ 0 & -1 & 0 & -1 & 4 + \frac{\Delta x^2}{\Delta t} & -1 & 0 & -1 & 0 \\ 0 & 0 & -1 & 0 & -1 & 3 + \frac{\Delta x^2}{\Delta t} & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 & 0 & 0 & 2 + \frac{\Delta x^2}{\Delta t} & -1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 & -1 & 3 + \frac{\Delta x^2}{\Delta t} & -1 \\ 0 & 0 & 0 & 0 & 0 & -1 & 0 & -1 & 2 + \frac{\Delta x^2}{\Delta t} \end{bmatrix} \begin{bmatrix} u_1^{n+1} \\ u_2^{n+1} \\ u_3^{n+1} \\ u_4^{n+1} \\ u_5^{n+1} \\ u_6^{n+1} \\ u_7^{n+1} \\ u_8^{n+1} \\ u_9^{n+1} \end{bmatrix} = \begin{bmatrix} \frac{\Delta x^2}{\Delta t} u_1^n + f_1 \\ \frac{\Delta x^2}{\Delta t} u_2^n + f_2 \\ \frac{\Delta x^2}{\Delta t} u_3^n + f_3 \\ \frac{\Delta x^2}{\Delta t} u_4^n \\ \frac{\Delta x^2}{\Delta t} u_5^n \\ \frac{\Delta x^2}{\Delta t} u_6^n \\ \frac{\Delta x^2}{\Delta t} u_7^n \\ \frac{\Delta x^2}{\Delta t} u_8^n \\ \frac{\Delta x^2}{\Delta t} u_9^n \end{bmatrix}$$

sparse!

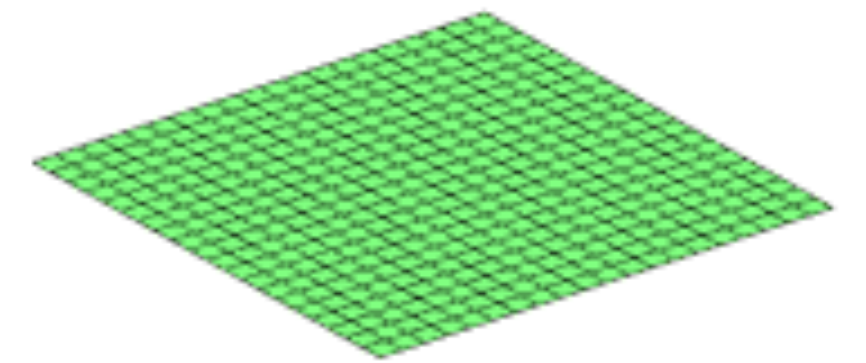


Wave equation $\ddot{u} = \nabla^2 u$: exactly the same thing.

Just store both u and $v = \dot{u}$ on the grid

$$\dot{u}_{ij} = v_{ij}$$

$$\dot{v}_{ij} = \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} - 4u_{i,j}}{\Delta x^2}$$



Summary

So you want to simulate a physical phenomenon.

1. Pick a PDE that describes it (look up a mechanics textbook)
2. Pick a spatial discretization (turns it into an ODE)
3. Pick a temporal discretization (i.e. time stepping scheme)
4. Solve!

Is it really that easy?

Yes and no. Lots of (very) subtle issues in stability and convergence!